the world of machine learning algorithms - a summary

regression

Ordinary Least Squares Regression (OLSR)
Linear Regression
Logistic Regression
Stepwise Regression
Multivariate Adaptive Regression Splines (MARS)
Locally Estimated Scatterplot Smoothing (LOESS)
Jackknife Regression

regularization

Ridge Regression Least Absolute Shrinkage and Selection Operator (LASSO) Elastic Net Least-Angle Regression (LARS))

instance based

also called cake-based, memory-based

k-Nearest Neighbour (kNN) Learning Vector Quantization (LVQ) Self-Organizing Map (SOM) Locally Weighted Learning (LWL)

dimesionality reduction

Principal Component Analysis (PCA)
Principal Component Regression (PCR)
Partial Least Squares Regression (PLSR)
Sammon Mapping
Multidimensional Scaling (MDS)
Projection Pursuit
Discriminant Analysis (LDA, MDA, QDA, FDA)

deep learning

Deep Boltzmann Machine (DBM) Deep Belief Networks (DBN) Convolutional Neural Network (CNN) Stacked Auto-Encoders

associated rule

Apriori Eclat

ensemble

Logit Boost (Boosting)
Bootstrapped Aggregation (Bagging)
AdaBoost
Stacked Generalization (blending)
Gradient Boosting Machines (GBM)
Gradient Boosted Regression Trees (GBRT)
Random Forest

think big data

bayesian

Naive Bayes Gaussian Naive Bayes Multinomial Naive Bayes Averaged One-Dependence Estimators (AODE) Bayesian Bellef Network (BBN) Bayesian Network (BN) Hidden Markov Models Conditional random fields (CRFs)

decision tree

Classification and Regression Tree (CART)
Iterative Dichotomiser 3 (ID3)
C4.5 and C5.0 (different versions of a powerful approach)
Chi-squared Automatic Interaction Detection (CHAID)
Decision Stump
M5
Random Forests
Conditional Decision Trees

clustering

Single-linkage clustering k-Means k-Medians Expectation Maximisation (EM) Hierarchical Clustering Fuzzy clustering DBSCAN OPTICS algorithm Non Negative Matrix Factorization Latent Dirichlet allocation (LDA)

neural networks

Self Organizing Map
Perceptron
Back-Propagation
Hopfield Network
Radial Basis Function Network (RBFN)
Backpropagation
Autoencoders
Hopfield networks
Boltzmann machines
Restricted Boltzmann Machines
Spiking Neural Networks
Learning Vector quantization (LVQ)

...and others

Support Vector Machines (SVM)
Evolutionary Algorithms
Inductive Logic Programming (ILP)
Reinforcement Learning (Q-Learning, Temporal Difference,
State-Action-Reward-State-Action (SARSA))
ANOVA
Information Fuzzy Network (IFN)
Page Rank
Conditional Random Fields (CRF)